

DEPARTMENT OF THE TREASURY

General Account Investment Portfolio

Monthly Average Balances and Rates

(dollars in millions)

FISCAL YEAR 2006	PRIMARY LIQUIDITY		EXTERNAL MANAGEMENT EXTENDED DURATION ^{1,2}		COMPOSITE	
	Avg. Balance	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate
July 2005	\$4,108.3	3.13 %	\$1,030.2	(9.52)%	\$5,138.5	0.59 %
August 2005	\$4,049.1	3.29 %	\$1,020.0	13.63 %	\$5,069.1	5.37 %
September 2005	\$4,407.7	3.54 %	\$1,010.4	(8.54)%	\$5,418.1	1.29 %
October 2005						
November 2005						
December 2005						
January 2006						
February 2006						
March 2006						
April 2006						
May 2006						
June 2006						
Year-to-Date Average	\$4,188.4	3.33 %	\$1,020.2	(1.48)%	\$5,208.6	2.38 %
Latest 12-month Average	\$3,751.4	2.71 %	\$940.5	2.25 %	\$4,691.9	2.61 %

¹ Performance on the extended duration portion of the General Account is now reported on an annualized total return basis.

Total return includes unrealized gains and losses, which in the short term can make returns more volatile.

Over an extended time period the fluctuations average out and total return approaches the portfolio yield.

² Unaudited

³ Revised Annualized Total Return.